

# Israel 100 ESG Entropy iNDEX

## QUICK FACTS

|                         |             |
|-------------------------|-------------|
| Index Launch Date:      | Dec 8, 2021 |
| Index Base Date:        | Aug 6, 2020 |
| Index Base Value:       | 1,000       |
| Index Tax Type:         | GTR         |
| Index Currency:         | ILS         |
| Index Reconstitution:   | Annually    |
| Index Rebalance:        | Quarterly   |
| Index Weighting Type:   | ESG Weight  |
| Constituent Weight Cap: | 7.0%        |

## ELIGIBLE CRITERIA

|                          |        |
|--------------------------|--------|
| Country of Exchange:     | Israel |
| Securities Currency:     | ILS    |
| Geographical Exposure:   | Israel |
| Min Security Free-Float: | 20%    |

## FUNDAMENTALS

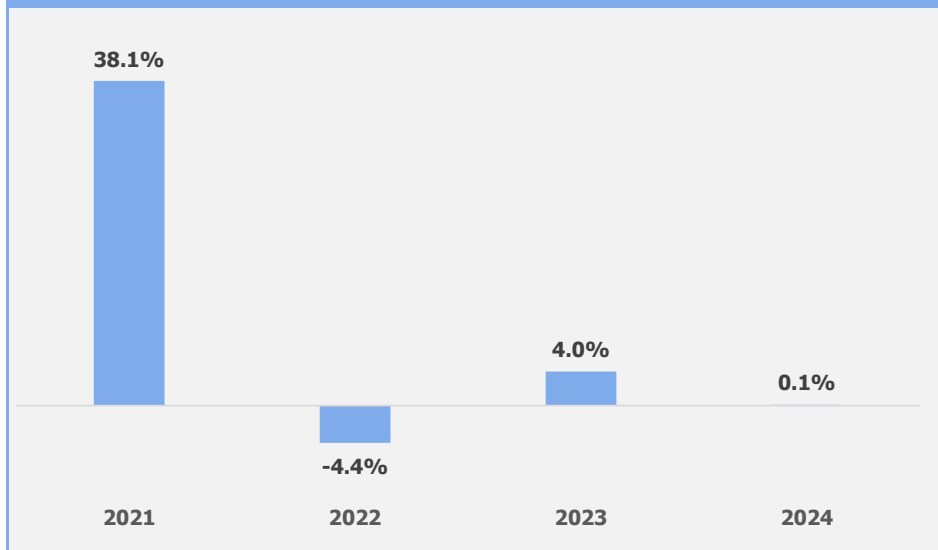
|                   |      |
|-------------------|------|
| # of Constituents | 92   |
| P/E               | 0.0  |
| P/B               | 1.8  |
| Div Yield:        | 2.7% |

## SECTORS BREAKDOWN

|                |       |
|----------------|-------|
| Financials     | 37.8% |
| Utilities      | 14.4% |
| Real Estate    | 9.6%  |
| Industrials    | 8.2%  |
| Technology     | 8.1%  |
| Consumer Disc. | 7.2%  |
| Healthcare     | 5.1%  |
| Consumer Stap. | 4.3%  |
| Communications | 3.7%  |
| Energy         | 0.9%  |
| Materials      | 0.6%  |

The index is designed to represent the performance of 100 Israeli companies with the highest ESG score by Entropy among all securities that are included in Israel 120 iNDEX and the index weights are biased for securities ranked with the highest ESG score

## ANNUAL PERFORMANCE



## HISTORICAL PERFORMANCE & RISK ANALYSIS

| 2024 | Returns |         |         | Standard Deviation* |         |         | Sharp Ratio* |         |         |
|------|---------|---------|---------|---------------------|---------|---------|--------------|---------|---------|
|      | 1 Year  | 3 Years | 5 Years | 1 Year              | 3 Years | 5 Years | 1 Year       | 3 Years | 5 Years |
| 0.1% | 6.2%    | 16.8%   | --      | 19.0%               | 17.5%   | --      | 0.2          | 0.3     | --      |

\* The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relevant central bank rate as a risk-free rate

## TOP 10 CONSTITUENTS BY INDEX WEIGHT

| Security Name             | Symbol  | Index Weight |
|---------------------------|---------|--------------|
| Leumi Bank                | LUMI IT | 6.3%         |
| Poalim Bank               | POLI IT | 6.0%         |
| Teva                      | TEVA IT | 4.7%         |
| Discount Bank             | DSCT IT | 4.2%         |
| Mizrahi Tefahot           | MZTF IT | 4.1%         |
| Ormat Technologies        | ORA IT  | 3.9%         |
| FIBI                      | FIBI IT | 3.8%         |
| Energix                   | ENRG IT | 3.3%         |
| Strauss                   | STRS IT | 3.2%         |
| Menora Mivtachim Holdings | MMHD IT | 3.0%         |